Numerical Linear Algebra With Applications Journal

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Linear Algebra with Applications American Mathematical Soc.
Accurate and efficient computer algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors. Regardless of the software system used, the book describes and gives examples of the use of modern computer software for numerical linear algebra. It begins with a discussion of the basics of numerical computations, and then describes the relevant properties of matrix inverses, factorisations, matrix and vector norms, and other topics in linear algebra. The book is essentially self- contained, with the topics addressed constituting the essential material for an introductory course in statistical computing. Numerous exercises allow the text to be used for a first course in statistical computing or as supplementary text for various courses that emphasise computations.

Linear Algebra CRC Press
Numerical linear algebra, also called matrix computation, has been a center of scientific and engineering computing since 1946. Most of problems in science and engineering finally become problems in matrix computations. This book gives an elementary introduction to matrix comp utation and it also includes some new results obtained in recent years. This is a textbook for the senior students majoring in scientific computing and information science. It will be also useful to all who teach or study the subject.

Linear Algebra: Theory and Applications John Wiley & Sons
This is a book on linear algebra and matrix theory. While it is self contained, it will work best for those who have already had some exposure to linear algebra. It is also assumed that the reader has had calculus. Some optional topics require more analysis than this, however. I think that the subject of linear algebra is likely the most significant topic discussed in undergraduate mathematics courses. Part of the reason for this is its usefulness in unifying so many different topics. Linear algebra is essential in analysis, applied math, and even in theoretical mathematics. This is the point of view of this book, more than a presentation of linear algebra for its own sake. This is why there are numerous applications, some fairly unusual.

Numerical Linear Algebra and Its Applications Springer Science & Business Media
Matrix algebra is one of the most important areas of mathematics for data analysis and for statistical theory. This much-needed work presents the relevant aspects of the theory of matrix algebra for applications in statistics. It moves on to consider the various types of matrices encountered in statistics, such as projection matrices and positive definite matrices, and describes the special properties of those matrices. Finally, it covers numerical linear algebra, beginning with a discussion of the basics of numerical computations, and following up with accurate and efficient algorithms for factoring matrices, solving linear systems of equations, and extracting eigenvalues and eigenvectors.

Numerical Linear Algebra for Applications in Statistics Academic Press
"The numerical algorithms presented are written in pseudocode and based on MATLAB, a programming and numeric computing platform widely used in STEM fields. Thus, no formal training in computer science or knowledge of any specific programming language is needed to parse the algorithms. Summing up: Recommended.'CHOICEMany students come to numerical linear algebra from science and engineering seeking modern tools and an understanding of how the tools work and their limitations. Often their backgrounds and experience are extensive in applications of numerical methods but limited in abstract mathematics and matrix theory. Often enough it is limited to multivariable calculus, basic differential equations and methods of applied mathematics. This book introduces modern tools of numerical linear algebra based on this background, heavy in applied analysis but light in matrix canonical forms and their algebraic properties. Each topic is presented as algorithmic ideas and through a foundation based on mostly applied analysis. By picking a path through the book appropriate for the level, it has been used for both senior level undergraduates and beginning graduate classes with students from diverse fields and backgrounds.

Numerical Linear Algebra in Signals, Systems and Control SIAM
This book combines a solid theoretical background in linear algebra with practical algorithms for numerical solution of linear algebra problems. Developed from a number of courses taught repeatedly by the authors, the material covers topics like matrix algebra, theory for linear systems of equations, spectral theory, vector and matrix norms combined with main direct and iterative numerical methods, least squares problems, and eigenproblems. Numerical algorithms illustrated by computer programs written in MATLAB® are also provided as supplementary material on SpringerLink to give the reader a better understanding of professional numerical software for the solution of real-life problems. Perfect for a one- or two-semester course on numerical linear algebra, matrix computation, and large sparse matrices, this text will interest students at the advanced undergraduate or graduate level.

Numerical Solution of Algebraic Riccati Equations Springer
An undergraduate textbook that highlights motivating applications and contains summary sections, examples, exercises, online MATLAB codes and a MATLAB toolkit. All the major topics of computational linear algebra are covered, from basic concepts to advanced topics such as the quadratic eigenvalue problem in later chapters.

Matrix Algebra Now Publishers
This set features Linear Algebra and Its Applications, Second Edition (978-0-471-75156-4) Linear Algebra and Its Applications, Second Edition presents linear algebra as the theory and practice of linear spaces and linear maps with a unique focus on the analytical aspects as well as the numerous applications of the subject. In addition to thorough coverage of linear equations, matrices, vector spaces, game theory, and numerical analysis, the Second Edition features student-friendly additions that enhance the book's accessibility, including expanded topical coverage in the early chapters, additional exercises, and solutions to selected problems. Beginning chapters are devoted to the abstract structure of finite dimensional vector spaces, and subsequent chapters address convexity and the duality theorem as well as describe the basics of normed linear spaces and linear maps between normed spaces. Further updates and revisions have been included to reflect the most up-to-date coverage of the topic, including: The QR algorithm for finding the eigenvalues of a self-adjoint matrix The Householder algorithm for turning self-adjoint matrices into tridiagonal form The compactness of the unit ball as a criterion of finite dimensionality of a normed linear space Additionally, eight new appendices have been added and cover topics such as: the Fast Fourier Transform; the spectral radius theorem; the Lorentz group; the compactness criterion for finite dimensionality; the characterization of commentators; proof of Liapunov's stability criterion; the construction of the Jordan Canonical form of matrices; and Carl Pearcy's elegant proof of Halmos' conjecture about the numerical range of matrices. Clear, concise, and superbly organized, Linear Algebra and Its Applications, Second Edition serves as an excellent text for advanced undergraduate- and graduate-level courses in linear algebra. Its comprehensive treatment of the subject also makes it an ideal reference or self-study for industry professionals. and Functional Analysis (978-0-471-55604-6) both by Peter D. Lax.

Applied Numerical Linear Algebra PWS Publishing Company
There exists a vast literature on numerical methods of linear algebra. In our bibliography list, which is by far not complete, we included some monographs on the subject [46], [15], [32], [39], [11], [21]. The present book is devoted to the theory of algorithms for a single problem of linear algebra, namely, for the problem of solving systems of linear equations with non-full-rank matrix of coefficients. The solution of this problem splits into many steps, the detailed discussion of which are interest ing problems on their own (bidiagonalization of matrices, computation of singular values and eigenvalues, procedures of deflation of singular values, etc.). Moreover, the theory of algorithms for solutions of the symmetric eigenvalues problem is closely related to the theory of solv ing linear systems (Householder's algorithms of bidiagonalization and tridiagonalization, eigenvalues and singular values, etc.). It should be stressed that in this book we discuss algorithms which to computer programs having the virtue that the accuracy of com lead putations is guaranteed. As far as the final program product is con cerned, this means that the user always finds an unambiguous solution of his problem. This solution might be of two kinds: 1. Solution of the problem with an estimate of errors, where abso lutely all errors of input data and machine round-offs are taken into account. 2.

Numerical Linear Algebra and the Applications Courier Corporation
Linear Algebra: Gateway to Mathematics uses linear algebra as a vehicle to introduce students to the inner workings of mathematics. The structures and techniques of mathematics in turn provide an accessible framework to illustrate the powerful and beautiful results about vector spaces and linear transformations. The unifying concepts of linear algebra reveal the analogies among three primary examples: Euclidean spaces, function spaces, and collections of matrices. Students are gently introduced to abstractions of higher mathematics through discussions of the logical structure of proofs, the need to translate terminology into notation, and efficient ways to discover and present proofs. Application of linear algebra and concrete examples tie the abstract concepts to familiar objects from algebra, geometry, calculus, and everyday life. Students will finish a course using this text with an understanding of the basic results of linear algebra and an appreciation of the beauty and utility of mathematics. They will also be fortified with a degree of mathematical maturity required for subsequent courses in abstract algebra, real analysis, and elementary topology. Students who have prior background in dealing with the mechanical operations of vectors and matrices will benefit from seeing this material placed in a more general context.

Numerical Linear Algebra and Its Applications The Saylor Foundation
Sketching as a Tool for Numerical Linear Algebra highlights the recent advances in algorithms for numerical linear algebra that have come from the technique of linear sketching, whereby given a matrix, one first compressed it to a much smaller matrix by multiplying it by a (usually) random matrix with certain properties. Much of the expensive computation can then be performed on the smaller matrix, thereby accelerating the solution for the original problem. It is an ideal primer for researchers and students of theoretical computer science interested in how sketching techniques can be used to speed up numerical linear algebra applications.

Introduction to Numerical Linear Algebra and Optimisation Jones & Bartlett Learning
This text fully integrates applications and technology into the linear algebra course, and provides coverage of provocative topics, such as chaos theory and coding theory. The authors designed this text to be rich in examples, exercises, and applications. It includes all basic linear algebra theory, most important numerical methods, and incorporates technology without sacrificing material basic to the course.

Numerical Linear Algebra with Applications Cambridge University Press
The purpose of this book is to give a thorough introduction to the most commonly used methods of numerical linear algebra and optimisation. The prerequisites are some familiarity with the basic properties of matrices, finite-dimensional vector spaces, advanced calculus, and some elementary notations from functional analysis. The book is in two parts. The first deals with numerical linear algebra (review of matrix theory, direct and iterative methods for solving linear systems, calculation of eigenvalues and eigenvectors) and the second, optimisation (general algorithms, linear and nonlinear programming). The author has based the book on courses taught for advanced undergraduate and beginning graduate students and the result is a well-organised and lucid exposition. Summaries of basic mathematics are provided, proofs of theorems are complete yet kept as simple as possible, and applications from physics and mechanics are discussed. Professor Ciarlet has also helpfully provided over 40 line diagrams, a great many applications, and a useful guide to further reading. This excellent textbook, which is translated and revised from the very successful French edition, will be of great value to students of numerical analysis, applied mathematics and engineering.

Special Matrices and Their Applications in Numerical Mathematics PHI Learning Pvt. Ltd.
This well-organized text provides a clear analysis of the fundamental concepts of numerical linear algebra. It presents various numerical methods for the basic topics of linear algebra with a detailed discussion on theory, algorithms, and MATLAB implementation. The book provides a review of matrix algebra and its important results in the opening chapter and examines these results in the subsequent chapters. With clear explanations, the book analyzes different kinds of numerical algorithms for solving linear algebra such as the elimination and iterative methods for linear systems, the condition number of a matrix, singular value decomposition (SVD) of a matrix, and linear least-squares problem. In addition, it describes the Householder and Givens matrices and their applications, and the basic numerical methods for solving the matrix eigenvalue problem. Finally, the text reviews the numerical methods for systems and control. Key Features Includes numerous worked-out examples to help students grasp the concepts easily.   Provides chapter-end exercises to enable students to check their comprehension of the topics discussed.   Gives answers to exercises with hints at the end of the book.   Uses MATLAB software for problem-solving. Primarily designed as a textbook for postgraduate students of Mathematics, this book would also serve as a handbook on matrix computations for scientists and engineers.

Journal of Numerical Linear Algebra with Applications Waveland Press

This self-contained introduction to numerical linear algebra provides a comprehensive, yet concise, overview of the subject. It includes standard material such as direct methods for solving linear systems and least-squares problems, error, stability and conditioning, basic iterative methods and the calculation of eigenvalues. Later chapters cover more advanced material, such as Krylov subspace methods, multigrid methods, domain decomposition methods, multipole expansions, hierarchical matrices and compressed sensing. The book provides rigorous mathematical proofs throughout, and gives algorithms in general-purpose language-independent form. Requiring only a solid knowledge in linear algebra and basic analysis, this book will be useful for applied mathematicians, engineers, computer scientists, and all those interested in efficiently solving linear problems.

Guaranteed Accuracy in Numerical Linear Algebra Cambridge University Press

This classic volume covers the fundamentals of two closely related topics: linear systems (linear equations and least-squares) and linear programming (optimizing a linear function subject to linear constraints). For each problem class, stable and efficient numerical algorithms intended for a finite-precision environment are derived and analyzed. While linear algebra and optimization have made huge advances since this book first appeared in 1991, the fundamental principles have not changed. These topics were rarely taught with a unified perspective, and, somewhat surprisingly, this remains true 30 years later. As a result, some of the material in this book can be difficult to find elsewhere—in particular, techniques for updating the LU factorization, descriptions of the simplex method applied to all-inequality form, and the analysis of what happens when using an approximate inverse to solve $Ax = b$. Numerical Linear Algebra and Optimization is primarily a reference for students who want to learn about numerical techniques for solving linear systems and/or linear programming using the simplex method; however, Chapters 6, 7, and 8 can be used as the text for an upper-division course on linear least squares and linear programming. Understanding is enhanced by numerous exercises.

Numerical Linear Algebra and Applications Cambridge University Press

Numerical Linear Algebra with Applications: Using MATLAB and Octave, Second Edition provides a practical knowledge of modern computational techniques for the numerical solution of linear algebra problems. Appropriate for advanced undergraduate and early graduate courses on numerical linear algebra, this useful textbook explores numerous applications to engineering and science. Ideal for solving real-world problems, Numerical Linear Algebra with Applications: Using MATLAB and Octave offers a unified presentation of computation, basic algorithm analysis, and numerical methods to compute solutions. Useful to readers regardless of background, the text begins with six introductory courses to provide background for those who haven't taken applied or theoretical linear algebra, and offers a thorough explanation of the issues and methods for practical computing, using MATLAB as the vehicle for computation.

Handbook of Linear Algebra, Second Edition Academic Press

Numerical linear algebra is a very important topic in mathematics and has important recent applications in deep learning, machine learning, image processing, applied statistics, artificial intelligence and other interesting modern applications in many fields. The purpose of this Special Issue in Mathematics is to present the latest contributions and recent developments in numerical linear algebra and applications in different real domains. We invite authors to submit original and new papers and high-quality reviews related to the following topics: applied linear algebra, linear and nonlinear systems of equations, large matrix equations, numerical tensor problems with applications, ill-posed problems and image processing, linear algebra and applied statistics, model reduction in dynamic systems, and other related subjects. The submitted papers will be reviewed in line with the traditional submission process. This Special Issue will be dedicated to the inspired mathematician Constantin Petridi, who has devoted his life to mathematics.

Numerical Linear Algebra Society for Industrial and Applied Mathematics (SIAM)

This treatment of the basic theory of algebraic Riccati equations describes the classical as well as the more advanced algorithms for their solution in a manner that is accessible to both practitioners and scholars. It is the first book in which nonsymmetric algebraic Riccati equations are treated in a clear and systematic way. Some proofs of theoretical results have been simplified and a unified notation has been adopted. Readers will find a unified discussion of doubling algorithms, which are effective in solving algebraic Riccati equations as well as a detailed description of all classical and advanced algorithms for solving algebraic Riccati equations and their MATLAB codes. This will help the reader gain an understanding of the computational issues and provide ready-to-use implementation of the different solution techniques.

Numerical linear algebra with applications Alpha Science International, Limited

Numerical Linear Algebra with Applications is designed for those who want to gain a practical knowledge of modern computational techniques for the numerical solution of linear algebra problems, using MATLAB as the vehicle for computation. The book contains all the material necessary for a first year graduate or advanced undergraduate course on numerical linear algebra with numerous applications to engineering and science. With a unified presentation of computation, basic algorithm analysis, and numerical methods to compute solutions, this book is ideal for solving real-world problems. The text consists of six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra. It

explains in great detail the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra. In addition to examples from engineering and science applications, proofs of required results are provided without leaving out critical details. The Preface suggests ways in which the book can be used with or without an intensive study of proofs. This book will be a useful reference for graduate or advanced undergraduate students in engineering, science, and mathematics. It will also appeal to professionals in engineering and science, such as practicing engineers who want to see how numerical linear algebra problems can be solved using a programming language such as MATLAB, MAPLE, or Mathematica. - Six introductory chapters that thoroughly provide the required background for those who have not taken a course in applied or theoretical linear algebra - Detailed explanations and examples - A through discussion of the algorithms necessary for the accurate computation of the solution to the most frequently occurring problems in numerical linear algebra - Examples from engineering and science applications